

ABSTRACT

A method and system is provided for managing risk associated with providing real-time trading services and includes the step of providing a plurality of dealing quotes wherein each of the plurality of dealing quotes having a duration. Next, an exposure associated with each of the dealing quotes during said respective durations is calculated. Next, a total exposure based on the exposures for all of the dealing quotes that have not expired is calculated. Finally, future dealing quotes are adjusted based on the total exposure.